Yu-Jui Huang

Contact Information

Department of Applied Mathematics
University of Colorado
Boulder, CO 80309, USA

Phone: +1 734-272-8869
E-mail: yujui.huang@colorado.edu
Website: www.yujui-huang.com

Research Areas

Mathematical finance, stochastic control, optimal stopping, applied probability.

Employment

University of Colorado, Boulder, USA
Assistant Professor, Department of Applied Mathematics — **Aug. 2016 onward**

Dublin City University, Dublin, Ireland
Lecturer in Financial Math., School of Mathematical Sciences — **Sep. 2013-Aug. 2016**

Education

University of Michigan, Ann Arbor, USA (2008-2013)

Ph.D., Applied and Interdisciplinary Mathematics — **May 2013**

- **Advisor:** Prof. Erhan Bayraktar
- **Dissertation:** "Topics in Stochastic Control with Applications to Finance"

National Taiwan University, Taipei, Taiwan (2002-2007)

B.S., Mathematics — **June 2007**
B.B.A., Finance — **June 2007**

Grants

National Science Foundation, Division of Mathematical Sciences
Stochastic Games for Intergenerational Equity in Mathematical Finance
DMS-1715439, PI, $186,166 — 2017-2020

Awards

2015 Bruti-Liberati Fellowship
Quantitative Finance Research Centre, University of Technology Sydney

Submitted Papers

- Arash Fahim, Yu-Jui Huang, and Saeed Khalili (2019)
  Generalized Duality for Model-Free Superhedging given Marginals
- Yu-Chih Huang, Yu-Jui Huang, and Shih-Chun Lin (2019)
  Asymptotic Optimality in Byzantine Distributed Quickest Change Detection
- Yu-Jui Huang and Xiang Yu (2019)
  Optimal Stopping under Model Ambiguity: a Time-Consistent Equilibrium Approach
- Joshua Aurand and Yu-Jui Huang (2019)
  Epstein-Zin Utility Maximization on Random Horizons
- Yu-Jui Huang and Zhou Zhou (2018)
  Strong and Weak Equilibria for Time-Inconsistent Stochastic Control in Continuous Time

Publications

Journal articles:

- Yu-Jui Huang and Zhou Zhou
  Optimal Equilibria for Time-Inconsistent Stopping Problems in Continuous Time
  Mathematical Finance, forthcoming.
- Yu-Jui Huang, Adrien Nguyen-Huu, and Xunyu Zhou
  General Stopping Behaviors of Naïve and Non-Committed Sophisticated Agents, with Application to Probability Distortion
  Mathematical Finance, published online (July 2019).

- Paolo Guasoni and Yu-Jui Huang (2019)
  Consumption, Investment, and Healthcare with Aging
  Finance and Stochastics, Vol. 23, Issue 2, pp 313–358.
- Yu-Jui Huang and Saeed Khalili (2019)
  Optimal Consumption in the Stochastic Ramsey Problem without Boundedness Constraints
  SIAM Journal on Control and Optimization, Vol. 57, No. 2, pp 783–809.
- Yu-Jui Huang and Zhou Zhou (2019)
  The Optimal Equilibrium for Time-inconsistent Stopping Problems - the Discrete-Time Case
  SIAM Journal on Control and Optimization, Vol. 57, No. 1, pp 590–609.
- Yu-Jui Huang and Adrien Nguyen-Huu (2018)
  Time-consistent Stopping under Decreasing Impatience
  Finance and Stochastics, Vol. 22, Issue 1, pp 69–95.
- Xiaoshan Chen, Yu-Jui Huang, Qingshuo Song, and Chao Zhu (2017)
  The Stochastic Solution to a Cauchy Problem for Degenerate Parabolic Equations
  Journal of Mathematical Analysis and Applications, Vol. 451, Issue 1, pp 448–472.
- Arash Fahim and Yu-Jui Huang (2016)
  Model-independent Superhedging under Portfolio Constraints
  Finance and Stochastics, Vol. 20, Issue 1, pp. 51–81.
- Erhan Bayraktar, Yu-Jui Huang, and Zhou Zhou (2015)
  On Hedging American Options under Model Uncertainty
  SIAM Journal on Financial Mathematics, Vol. 6, No. 1, pp. 425–447.
- Erhan Bayraktar and Yu-Jui Huang (2013)
  Robust Maximization of Asymptotic Growth under Covariance Uncertainty
  Annals of Applied Probability, Vol. 23, No. 5, pp. 1817–1840.
- Erhan Bayraktar and Yu-Jui Huang (2013)
  On the Multi-Dimensional Controller-and-Stopper Games
  SIAM Journal on Control and Optimization, Vol. 51, No. 2, pp. 1263–1297.
- Erhan Bayraktar, Yu-Jui Huang, and Qingshuo Song (2012)
  Outperforming the Market Portfolio with a Given Probability
  Annals of Applied Probability, Vol. 22, No. 4, pp. 1465–1494.

Conference articles:

- Yu-Chih Huang, Shih-Chun Lin, and Yu-Jui Huang (2019)
  A Tight Converse to the Asymptotic Performance of Byzantine Distributed Sequential Change Detection
  IEEE International Symposium on Information Theory, Paris, July 7-12, 2019.
- Yu-Jui Huang, Shih-Chun Lin, and Yu-Chih Huang (2019)
  On Byzantine Distributed Sequential Change Detection with Multiple Hypotheses
  IEEE International Symposium on Information Theory, Paris, July 7-12, 2019.

Research Visits

University of Technology Sydney, Sydney, Australia
Quantitative Finance Research Centre — **December 2015**

City University of Hong Kong, Hong Kong, China
Department of Mathematics — **May-June 2013**

Presentations (2011-2019)

- *SIAM Conference on Control and Its Applications*
  Chengdu, China — **June 19, 2019**
- *SIAM Conference on Financial Mathematics and Engineering*
  Toronto, Canada — **June 5, 2019**
- *Financial Mathematics Seminar*
  Dublin City University, Dublin, Ireland — **January 29, 2019**

- *Systems Engineering and Engineering Management Seminar*
  The Chinese University of Hong Kong **January 14, 2019**
- *AIMS Conference on Dynamical Systems, Differential Equations and Applications*
  Taipei, Taiwan **July 6, 2018**
- *Symposium on Optimal Stopping — in Memory of Larry Shepp*
  Rice University **June 28, 2018**
- *Applied Mathematics Colloquium*
  The Hong Kong Polytechnic University **May 21, 2018**
- *Byrne Workshop on Stochastic Analysis in Finance and Insurance* (Plenary speaker)
  University of Michigan **May 9, 2018**
- *Mathematical Finance and Applied Probability Seminar*
  University of Connecticut **April 11, 2018**
- *Mathematical Finance and Probability Seminar*
  Rutgers University **March 20, 2018**
- *Probability Seminar*
  University of Colorado, Boulder **November 16, 2017**
- *Mathematical Finance Seminar*
  Columbia University **November 9, 2017**
- *Seminar on Financial Mathematics*
  National Center for Theoretical Sciences, Taipei, Taiwan **July 11, 2017**
- *Stochastic Analysis and Financial Mathematics Common*
  Worcester Polytechnic Institute **March 27, 2017**
- *SIAM Conference on Financial Mathematics and Engineering*
  Austin, Texas **November 19, 2016**
- *Mathematical Finance Colloquium*
  University of Southern California **September 26, 2016**
- *Stochastics Seminar*
  National Central University, Taoyuan, Taiwan **June 3, 2016**
- *Probability Seminar*
  Academia Sinica, Taipei, Taiwan **May 30, 2016**
- *Mathematical Finance Seminar*
  Boston University **February 1, 2016**
- *Statistics Seminar*
  University of Toronto **January 28, 2016**
- *Special Mathematics Departmental Seminar*
  Rutgers University **January 26, 2016**
- *Nicola Bruti-Liberati Lecture*
  Quantitative Methods in Finance Conference (QMF), Sydney **December 18, 2015**
- *Special Applied Mathematics Departmental Seminar*
  University of Colorado at Boulder **December 1, 2015**
- *Nomura Seminar in Mathematical Finance*
  University of Oxford **June 4, 2015**
- *ORFE Colloquium*
  Princeton University **January 30, 2015**
- *Mathematics Colloquium*
  Florida State University **January 16, 2015**
- *Financial Mathematics Seminar*
  Florida State University **January 15, 2015**
- *Seminar on Probability and Statistics with Applications*

National Chiao Tung University, Hsinchu, Taiwan **January 5, 2015**

- *One-Day Course in Financial Mathematics*
  National Tsing Hua University, Hsinchu, Taiwan **December 17, 2014**
- *Mathematical Finance Seminar*
  The Hebrew University of Jerusalem **May 26, 2014**
- *Joint Financial Mathematics and Risk Stochastics Seminar*
  London School of Economics **March 3, 2014**
- *Mathematics Colloquium*
  Dublin City University, Dublin, Ireland **October 24, 2013**
- *Probability Seminar*
  Academia Sinica, Taipei, Taiwan **June 27, 2013**
- *Mathematical Finance Seminar*
  University of Texas at Austin **April 12, 2013**
- *AMS Sectional Meeting (Special Session on Financial Mathematics)*
  Boston College, Chestnut Hill **April 7, 2013**
- *Probability and Statistics Seminar*
  Wayne State University, Detroit **March 20, 2013**
- *SIAM Conference on Financial Mathematics and Engineering*
  Minneapolis **July 9 & 10, 2012**
- *Financial and Actuarial Mathematics Seminar*
  University of Michigan **September 29, 2011**
- 7^{th} *International Congress on Industrial and Applied Mathematics (ICIAM)*
  Vancouver **July 21, 2011**

CONTRIBUTED TALKS (2010-2016)

- 9^{th} *World Congress of the Bachelier Finance Society*
  New York, USA **July 19, 2016**
- 8^{th} *World Congress of the Bachelier Finance Society*
  Brussels, Belgium **June 5, 2014**
- *AMS Sectional Meeting (Special Session on PDE and stochastic Analysis)*
  Temple University, Philadelphia **October 13, 2013**
- *Probability, Control and Finance, a conference in honor of Ioannis Karatzas*
  Columbia University **June 5, 2012**
- *Workshop on Stochastic Analysis in Finance and Insurance*
  University of Michigan **May 18, 2011**
- *Mathematical Finance and Partial Differential Equations Conference*
  Rutgers University **December 10, 2010**
- 6^{th} *World Congress of the Bachelier Finance Society*
  Toronto, Canada **June 23, 2010**

STUDENTS

University of Colorado

Ph.D. students:

- Joshua Aurand (Department of Applied Mathematics)
- Saeed Khalili (Department of Mathematics)
- Zhenhua Wang (Department of Mathematics)

Undergraduate research students:

- Trevor McCord on the project “Merton’s Problem with Human Capital Investment”
  (Discovery Learning Apprenticeship Program) **August 2016-April 2017**

Dublin City University

Internship students:

Monitored the progress of internship students in financial firms. Duties include communications/meetings with students and their supervisors, and on-site visits to the companies.

- Michael Flynn, Sean McCarthy, and Thomas Quinn
  @ Office of the Comptroller and Auditor General, Ireland **February-September 2016**
- Adelle Heskin
  @ AIG Asset Management **February-September 2015**
- Damian Murphy and Eoin Phelan
  @ SCOR Global Life Reinsurance Ireland **February-September 2015**
- Jenifer Black
  @ Hannover Re (Ireland) Limited **February-September 2014**

Services

Academia

Panelist for:

- National Science Foundation, Division of Applied Mathematics.

Associate Editor of:

- Proceedings of 2018 IEEE Conference on Decision and Control (CDC 2018).

Organizer of conferences/symposiums:

- Organize the minisymposium "New Developments on Optimization under Time-inconsistency" in the SIAM Conference on Financial Mathematics and Engineering (Toronto, July 4-7, 2019).
- Co-organize (with Chao Zhu) the special session "Recent Developments in Stochastic Analysis, Stochastic Control and Related Fields" in the AIMS Conference on Dynamical Systems, Differential Equations and Applications (Taipei, Taiwan, July 5-9, 2018).
- Co-organize (with Adrien Nguyen-Huu) the minisymposium "Stochastic Control and Stopping under Time Inconsistency" in the SIAM Conference on Financial Mathematics and Engineering (Austin, Texas, November 17-19, 2016).
- Co-organize (with Arash Fahim) the minisymposium "Robust Hedging and Pricing under Model Uncertainty" in the SIAM Conference on Financial Mathematics and Engineering (Chicago, November 13-15, 2014).

Reviewer of journal articles for:

- Advances in Applied Probability
- Annals of Applied Probability
- Applied Mathematics and Optimization
- Finance and Stochastics
- Games and Economic Behavior
- Journal of Applied Probability
- Journal of Industrial and Management Optimization
- Journal of Mathematical Analysis and Applications
- Mathematical Finance
- Mathematics and Financial Economics
- Mathematics of Operations Research
- Methodology and Computing in Applied Probability
- Nonlinear Analysis: Hybrid Systems
- Operations Research Letters
- Probability, Uncertainty and Quantitative Risk
- SIAM Journal on Control and Optimization
- SIAM Journal on Financial Mathematics
- Stochastic Processes and their Applications

University of Colorado

Department of Applied Mathematics:

- Serving on Graduate Committee (August 2019-May 2020)
- Serving on Undergraduate Committee (August 2016-May 2019)
- Serving on Probability/Statistics Preliminary Exam Committee (January 2017, August 2018, August 2019)
- Serving on Applied Analysis Preliminary Exam Committee (August 2017)

Outreach

2018 Boulder STEM Camp:

- Teaching "Introduction to Machine Learning" to high school and middle school students (at Trail Ridge Middle School, Longmont, Colorado, on June 22, 2018).

Teaching

University of Colorado

- *Stochastic Analysis for Finance* (Fall 2017, Fall 2018, Fall 2019)
- *Operations Research* (Spring 2017)
- *Integral Calculus* (Fall 2016, Spring 2017, Fall 2019)

Dublin City University

- *Probability and Finance I* (Fall 2015)
  A measure-theoretic probability course for graduate students, with common financial models introduced as applications.
- *Probability I* (Spring 2016, Spring 2015, Spring 2014)
  An introductory probability course for undergraduate students.
- *Data Analysis and Statistics* (Fall 2014)
  A statistics course for biological engineering students, with a focus on analyzing biological and medical data.
- *Statistics I* (Fall 2013)
  An introductory statistics course for undergraduate students.

University of Michigan

- *Integral Calculus* (Fall 2011, Winter 2010).
- *Differential Calculus* (Fall 2009, Winter 2009).
- *Pre-calculus* (Fall 2008).

Last Updated

September 15, 2019